Journal of International Money and Finance 29 (2010) I-IX

Contents lists available at ScienceDirect

Journal of International Money and Finance

journal homepage: www.elsevier.com/locate/jimf

Index to Volume 29

AGGARWAL, RAJ AND JOEL T. HARPER, Foreign Exchange Exposure of "Domestic" Corporations 1619-1636

AIZENMAN, JOSHUA, MENZIE D. CHINN AND HIRO ITO, The Emerging Global Financial Architecture: Tracing and Evaluating New Patterns of the Trilemma Configuration 615-641

AIZENMAN, JOSHUA, REUVEN GLICK AND JAMES R. LOTHIAN, The Emerging Global Financial Architecture: What's New and What's Old? 599-602

AKTAS, ZELAL, NESLIHAN KAYA AND JÜRGEN ÖZLALE, Coordination Between Monetary Policy and Fiscal Policy for an Inflation Targeting Emerging Market 123-138

ALFARO, LAURA AND FABIO KANCZUK, Nominal Versus Indexed Debt: A Quantitative Horse Race 1706-1726

ALPANDA, SAMI AND ADAM HONIG, Political Monetary Cycles and a De Facto Ranking of Central Bank Independence 1003-1023

AMONLIRDVIMAN, KEVIN AND CARLOS CARVALHO, Loss Aversion Asymmetric Market Comovements and the Home Bias 1303-1320

ANGKINAND, APANARD AND CLAS WIHLBORG, Deposit Insurance Coverage Ownership and Banks' Risk-Taking in Emerging Markets 252-274

ANTZOULATOS, ANGELOS A. AND CHRIS TSOUMAS, Financial Development and Household Portfolios - Evidence from Spain the U.K. and the U.S. 300-314

ARAY, HENRY AND JAVIER GARDEAZABAL, Going Multinational Under Exchange Rate Uncertainty 1171-1191

BAELE, LIEVEN AND KOEN INGHELBRECHT, Time-Varying Integration Interdependence and Contagion 791-818

BALI, TURAN G. AND LIUREN WU, The Role of Exchange Rates in Intertemporal Risk-Return Relations 1670-1686

BAUM, CHRISTOPHER F. AND MUSTAFA CAGLAYAN, On the Sensitivity of the Volume and Volatility of Bilateral Trade Flows to Exchange Rate Uncertainty 79-93

BELLOC, MARIANNA AND DANIELA FEDERICI, A Two-Country NATREX Model for the Euro/Dollar 315-335

BERNAL, OSCAR, KIM OOSTERLINCK AND ARIANE SZAFARZ, Observing Bailout Expectations During a Total Eclipse of the Sun 1193-1205

BINICI, MAHIR, MICHAEL HUTCHISON AND MARTIN SCHINDLER, Controlling Capital? Legal Restrictions and the Asset Composition of International Financial Flows 666-684

BIRD, GRAHAM, See Alex Mandilaras 1062-1075

BLACKBURN, KEITH AND GONZALO F. FORGUES-PUCCIO, Financial Liberalization Bureaucratic Corruption and Economic Development 1321-1339

BORDO, MICHAEL D., CHRISTOPHER M. MEISSNER AND DAVID STUCKLER, Foreign Currency Debt Financial Crises and Economic Growth: A Long Run View 642-665

BOUCHER BREUER, JANICE, See Srideep Ganguly 840-856

BREDIN, DON, STUART HYDE AND GERARD O. O'REILLY, Monetary Policy Surprises and International Bond Markets 988-1002

BREEDON, FRANCIS AND PAOLO VITALE, An Empirical Study of Portfolio-Balance and Information Effects of Order Flow on Exchange Rates 504-524

BROOKS, ROBERT, See Javed Iqbal 897-918

BUSSIÈRE, MATTHIEU, MARCEL FRATZSCHER AND GERNOT J. MÜLLER, Productivity Shocks Budget Deficits and the Current Account 1562-1579

CAGLAYAN, MUSTAFA, See Christopher F. Baum 79-93

CARVALHO, CARLOS, See Kevin Amonlirdviman 1303-1320

CASSOLA, NUNO AND CLAUDIO MORANA, Comovements in Volatility in the Euro Money Market 525-539

CASTELNUOVO, EFREM, Tracking U.S. Inflation Expectations with Domestic and Global Indicators 1340-1356

CASTILLO, PAUL, See Diego Winkelried 1596-1618

CEGLOWSKI, JANET, Exchange Rate Pass-through to Bilateral Import Prices 1637-1651

CHANG, CHARLES, Information Footholds: Isolating Local Presence as a Factor in Analyst Performance and Trading 1094-1107

CHINN, MENZIE D., See Joshua Aizenman 615-641

CHOI, KYONGWOOK, WEI-CHOUN YU AND ERIC ZIVOT, Long Memory versus Structural Breaks in Modeling and Forecasting Realized Volatility 857-875

CHRISTOPOULOS, DIMITRIS AND MIGUEL A. LEÓN-LEDESMA, Current Account Sustainability in the US: What Do We Really Know About It? 442-459

CHRISTOPOULOS, DIMITRIS K. AND MIGUEL A. LEÓN-LEDESMA, Smooth Breaks and Nonlinear Mean Reversion: Post-Bretton Woods Real Exchange Rates 1076-1093

CHUNG, KEUNSUK AND STEPHEN J. TURNOVSKY, Foreign Debt Supply in an Imperfect International Capital Market: Theory and Evidence 201-223

CLEMENTS, KENNETH W. AND YIHUI LAN, A New Approach to Forecasting Exchange Rates 1424-1437

DARIUS, REGINALD, The Macroeconomic Effects of Monetary and Fiscal Policy in a Small Open Economy: Does the Exchange Rate Regime Matter? 1508-1528

DE JONG, EELKE, WILLEM F.C. VERSCHOOR AND REMCO C.J. ZWINKELS, Heterogeneity of Agents and Exchange Rate Dynamics: Evidence from the EMS 1652-1669

DEVEREUX, MICHAEL B. AND JAMES YETMAN, Price Adjustment and Exchange Rate Pass-through 181-200

DIAS, ALEXANDRA AND PAUL EMBRECHTS, Modeling Exchange Rate Dependence Dynamics at Different Time Horizons 1687-1705

DREGER, CHRISTIAN AND JÜRGEN WOLTERS, Investigating M3 Money Demand in the Euro Area 111-122

DU, QINGYUAN, See Shang-Jin Wei 728-741

DUBAS, JUSTIN M., BYUNG-JOO LEE AND NELSON C. MARK, A Multinomial Logit Approach to Exchange Rate Policy Classification with an Application to Growth 1438-1462

DUNNE, PETER, HARALD HAU AND MICHAEL MOORE, International Order Flows: Explaining Equity and Exchange Rate Returns 358-386

EDWARDS, SEBASTIAN, The International Transmission of Interest Rate Shocks: The Federal Reserve and Emerging Markets in Latin America and Asia 685-703

EIJFFINGER, SYLVESTER AND WOLF WAGNER, Incentive Problems and the Pattern of International Risk Sharing 1206-1225

EIJFFINGER, SYLVESTER C.W., See Carin A.B. van der Cruijsen 1482-1507

EMBRECHTS, PAUL, See Alexandra Dias 1687-1705

ENGSTED, TOM, STUART HYDE AND STIG V. MØLLER, Habit Formation Surplus Consumption and Return Predictability: International Evidence 1237-1255

FATUM, RASMUS AND MICHAEL M. HUTCHINSON, Evaluating Foreign Exchange Market Intervention: Self-selection Counterfactuals and Average Treatment Effects 570-584

FEDERICI, DANIELA, See Marianna Belloc 315-335

FLOOD, ROBERT P. AND ANDREW K. ROSE, Inflation Targeting and Business Cycle Synchronization 704-727

FORGUES-PUCCIO, GONZALO F., See Keith Blackburn 1321-1339

FRANKEL, JEFFREY AND JUMANA POONAWALA, The Forward Market in Emerging Currencies: Less Biased than in Major Currencies 585-598

FRATZSCHER, MARCEL, See Matthieu Bussière 1562-1579

GALAGEDERA, DON U.A., See Javed Iqbal 897-918

GANGULY, SRIDEEP AND JANICE BOUCHER BREUER, Nominal Exchange Rate Volatility Relative Price Volatility and the Real Exchange Rate 840-856

GARDEAZABAL, JAVIER, See Henry Aray 1171-1191

GARRATT, ANTHONY AND KEVIN LEE, Investing Under Model Uncertainty: Decision Based Evaluation of Exchnage Rate Forecasts in the US UK and Japan 403-422

GLICK, REUVEN, See Joshua Aizenman 599-602

GOURIEROUX, C., A. MONFONT AND R. SUFANA, International Money and Stock Market Contingent Claims 1727-1751

GRIER, KEVIN AND SHU LIN, Do High Interest Rates Deter Speculative Attacks? - Evidence and Some Theory 938-950

HARPER, JOEL T., See Raj Aggarwal 1619-1636

HASELMANN, RAINER AND HELMUT HERWARTZ, The Introduction of the Euro and its Effects on Portfolio Decisions 94-110

HAU, HARALD, See Peter Dunne 358-386

HERWARTZ, H., See F. Xu 37-54

HERWARTZ, HELMUT, See Rainer Haselmann 94-110

HESS, GREGORY D. AND KWANHO SHIN, Understanding the Backus-Smith Puzzle: It's the (Nominal) Exchange Rate Stupid 169-180

HOCHRADL, MARKUS AND CHRISTIAN WAGNER, Trading the Forward Bias: Are ther Limits to Speculation? 423-441

HONIG, ADAM, See Sami Alpanda 1003-1023

HOOGDUIN, LEX H., See Carin A.B. van der Cruijsen 1482-1507

HUTCHINSON, MICHAEL M., See Rasmus Fatum 570-584

HUTCHISON, MICHAEL M., LLAN NOY AND LIDAN WANG, Fiscal and Monetary Policies and the Cost of Sudden Stops 973-987

HUTCHISON, MICHAEL, See Mahir Binici 666-684

HYDE, STUART, See Don Bredin 988-1002

HYDE, STUART, See Tom Engsted 1237-1255

INGHELBRECHT, KOEN, See Lieven Baele 791-818

IQBAL, JAVED, ROBERT BROOKS AND DON U.A. GALAGEDERA, Testing Conditional Asset Pricing Models: An Emerging Market Perspective 897-918

ISCAN, TALAN B., See Yun Daisy Li 876-896

ITO, HIRO, See Joshua Aizenman 615-641

KANCZUK, FABIO, See Laura Alfaro 1706-1726

KAYA, NESLIHAN, See Zelal Aktas 123-138

KĘBLOWSKI, PIOTR AND ALEKSANDER WELFE, Estimation of the Equilibrium Exchange Rate: The CHEER Approach 1385-1397

KIM, HYEONGWOO AND YOUNG-KYU MOH, A Century of Purchasing Power Parity Confirmed: The Role of Nonlinearity 1398-1405

KIM, SOYOUNG AND LUIZ RENATO LIMA, Local Persistence and the PPP Hypothesis 555-569

KOETTER, MICHAEL AND MICHAEL WEDOW, Finance and Growth in a Bank-Based Economy: Is it Quantity or Quality that Matters? 1529-1545

KOHLSCHEEN, EMANUEL, Emerging Floaters: Pass-throughs and (Some) New Commodity 1580-1595

KWAPIL, CLAUDIA AND JOHANN SCHARLER, Interest Rate Pass-Through Monetary Policy Rules and Macroeconomic Stability 236-251

LAN, YIHUI, See Kenneth W. Clements 1424-1437

LEE, BYUNG-JOO, See Justin M. Dubas 1438-1462

LEE, KEVIN, See Anthony Garratt 403-422

LEES, KIRDAN AND SAM WARBURTON, A Happy "Halfway-house"? Medium term Inflation Targeting in New Zealand 819-839

LEÓN-LEDESMA, MIGUEL A., See Dimitris Christopoulos 442-459

LEÓN-LEDESMA, MIGUEL A., See Dimitris K. Christopoulos 1076-1093

LEVICH, RICHARD M., See Momtchil Pojarliev 1752-1775

LI, YUN DAISY, TALAN B. ISCAN AND KUAN XU, The Impact of Monetary Policy Shocks on Stock Prices: Evidence from Canada and the United States 876-896

LIMA, LUIZ RENATO, See Soyoung Kim 555-569

LIN, SHU AND HAICHUN YE, Dollarization Does Promote Trade 1124-1130

LIN, SHU, See Kevin Grier 938-950

LORÍA, EDUARDO, ARMANDO SÁNCHEZ AND UBERTO SALGADO, New Evidence on the Monetary Approach of Exchange Rate Determination in Mexico 1985-2005: A Cointegrated SVAR Model 540-554

LOTHIAN, JAMES R., See joshua Aizenman 599-602

MANDILARAS, ALEX AND GRAHAM BIRD, A Markov Switching Analysis of Contagion in EMS 1062-1075

MARK, NELSON C., See Justin M. Dubas 1438-1462

MEENAGH, DAVID, PATRICK MINFORD, ERIC AND PRAKRITI AND SOFAT NOWELL, Can a Real Business Cycle Model without Price and Wage Stickiness Explain UK Real Exchange Rate Behaviour? 1131-1150

MEHL, ARNAUD AND JULIEN REYNAUD, Risky Public Domestic Debt Composition In Emerging Economies 1-18

MEISSNER, CHRISTOPHER M., See Michael D. Bordo 642-665

MENKHOFF, LUKAS AND MAIK SCHMELING, Trader See Trader Do: How Do (Small) FX Traders React to Large Counterparties' Trades? 1283-1302

MILLER, VICTORIA AND LUC VALLÉE, The Size of Banking Crises in Credible Fixed Exchange Rate Regimes 1226-1236

MINFORD, PATRICK, See David Meenagh 1131-1150

MITCHENER, KRIS JAMES AND MARC D. WEIDENMIER, Supersanctions and Sovereign Debt Repayment 19-36

MLADENOVIĆ, ZORICA AND PAVLE PETROVIĆ, Cagan's Paradox and Money Demand in Hyperinflation: Revisited at Daily Frequency 1369-1384

MOH, YOUNG-KYU, See Hyeongwoo Kim 1398-1405

MØLLER, STIG V., See Tom Engsted 1237-1255

MONFONT, A., See C. Gourieroux 1727-1751

MOORE, MICHAEL J. AND MAURICE J. ROCHE, Solving Exchange Rate Puzzles with neither Sticky Prices nor Trade Costs 1151-1170

MOORE, MICHAEL, See Peter Dunne 358-386

MORALES-ZUMAQUERO, AMALIA AND SIMON SOSVILLA-RIVERO, Structural Breaks in Volatility: Evidence for the OECD and non-OECD Real Exchange Rates 139-168

MORANA, CLAUDIO, See Nuno Cassola 525-539

MÜLLER, GERNOT J., See Matthieu Bussière 1562-1579

NAKAGAWA, HIRONOBU, Investigating Nonlinearities in Real Exchange Rate Adjustment: Threshold Cointegration and the Dynamics of Exchange Rates and Relative Prices 770-790

NARANJO, ANDY AND BURT PORTER, Risk Factor and Industry Effects in the Cross-Country Comovement of Momentum Returns 275-299

NING, CATHY, Dependence Structure between the Equity Market and the Foreign Exchange Market- A Copula Approach 743-759

NITSCHKA, THOMAS, Cashflow News the Value Premium and an Asset Pricing View on European Stock Market Integration 1406-1423

NORMAN, STEPHEN, How Well does Nonlinear Mean Reversion Solve the PPP Puzzle? 919-937

NOWELL, ERIC, See David Meenagh 1131-1150

NOY, LLAN, See Michael M. Hutchison 973-987

OBSTFELD, MAURICE, The Immoderate World Economy 603-614

OOSTERLINCK, KIM, See Oscar Bernal 1193-1205

O'REILLY, GERARD O., See Don Bredin 988-1002

OUYANG, ALICE Y., RAMKISHEN S. RAJAN AND THOMAS D. WILLETT, China as a Reserve Sink: The Evidence from Offset and Sterilization Coefficients 951-972

ÖZLALE, JÜRGEN, See Zelal Aktas 123-138

PASQUARIELLO, PAOLO, Central Bank Intervention and the Intraday Process of Price Formation in the Currency Markets 1045-1061

PATNAIK, LLA AND AJAY SHAH, Does the currency regime shape unhedged currency exposure? 760-769

PAVASUTHIPAISIT, ROBERT, Should inflation-targeting central banks respond to exchange rate movements? 460-485

PETROVIĆ, PAVLE, See Zorica Mladenović 1369-1384

POJARLIEV, MOMTCHIL AND RICHARD M. LEVICH, Trades of the Living Dead: Style Differences Style Persistence and Performance of Currency Fund Managers 1752-1775

POONAWALA, JUMANA, See Jeffrey Frankel 585-598

PORTER, BURT, See Andy Naranjo 275-299

RAJAN, RAMKISHEN S., See Alice Y. Ouyang 951-972

REYNAUD, JULIEN, See Arnaud Mehl 1-18

ROCHE, MAURICE J., See Michael J. Moore 1151-1170

RONALDO, ANGELO AND ENZO ROSSI, The reaction of asset markets to Swiss National Bank communication 486-503

ROSE, ANDREW K., See Robert P. Flood 704-727

ROSSI, ENZO, See Angelo Ronaldo 486-503

SALGADO, UBERTO, See Eduardo Loría 540-554

SÁNCHEZ, ARMANDO, See Eduardo Loría 540-554

SARAVIA, DIEGO, On the Role and Effects of IMF Seniority 1024-1044

SCHARLER, JOHANN, See Claudia Kwapil 236-251

SCHINDLER, MARTIN, See Mahir Binici 666-684

SCHMELING, MAIK, See Lukas Menkhoff 1283-1302

SCHRIMP, ANDREAS, International Stock Return Predictability under Model Uncertainty 1256-1282

SERWA, DOBROMIL, Larger Crises Cost More: Impact of Banking Sector Instability on Output Growth 1463-1481

SHAH, AJAY, See Lla Patnaik 760-769

SHIN, KWANHO, See Gregory D. Hess 169-180

SOFAT, PRAKRITI, See David Meenagh 1131-1150

SOSVILLA-RIVERO, SIMON, See Amalia Morales-Zumaquero 139-168

STUCKLER, DAVID, See Michael D. Bordo 642-665

SUFANA, R., See C. Gourieroux 1727-1751

SZAFARZ, ARIANE, See Oscar Bernal 1193-1205

TAN, KANG YONG AND MISA TANAKA, Does Better Information about Foreign Shocks Improve Monetary Policy? 1546-1561

TANAKA, MISA, See Kang Yong Tan 1546-1561

TSOUMAS, CHRIS, See Angelos A. Antzoulatos 300-314

TURNOVSKY, STEPHEN J., See Keunsuk Chung 201-223

VALEV, NEVEN T., The Hysteresis of Currency Substitution: Currency Risk vs. Network Externalities 224-235

VALLÉE, LUC, See Victoria Miller 1226-1236

VAN DER CRUIJSEN, CARIN A.B. SYLVESTER C.W. EIJFFINGER AND LEX H. HOOGDUIN, Optimal Central Bank Transparency 1482-1507

VAN WINCOOP, ERIC AND FRANCIS E. WARNACK, Can Trade Costs in Goods Explain Home Bias in Assets? 1008-1123

VERSCHOOR, WILLEM F.C., See Eelke de Jong 1652-1669

VITALE, PAOLO, See Francis Breedon 504-524

WAGNER, CHRISTIAN, See Markus Hochradl 423-441

WAGNER, WOLF, See Sylvester Eijffinger 1206-1225

WALDENSTROM, DANIEL, Why Does Sovereign Risk Differ for Domestic and External Debt? Evidence from Scandinavia 1938-1948 387-402

WANG, JIAN, Home Bias Exchange Rate Disconnect and Optimal Exchange Rate Policy 55-78

WANG, LIDAN, See Michael M. Hutchison 973-987

WARBURTON, SAM, See Kirdan Lees 819-839

WARNACK, FRANCIS E., See Eric Van Wincoop 1008-1123

WEDOW, MICHAEL, See Michael Koetter 1529-1545

WEI, SHANG-JIN, ZHIWEI ZHANG AND QINGYUAN DU, Does the Global Fireman Inadvertently Add Fuel to the Fire? New Evidence from Institutional Investors' Response to IMF Program Announcements 728-741

WEIDENMIER, MARC D., See Kris James Mitchener 19-36

WELFE, ALEKSANDER, See Piotr Kęblowski 1385-1397

WIHLBORG, CLAS, See Apanard Angkinand 252-274

WILLETT, THOMAS D., See Alice Y. Ouyang 951-972

WINKELRIED, DIEGO AND PAUL CASTILLO, Dollarization Persistence and Individual Heterogeneity 1596-1618

WOLTERS, JÜRGEN, See Christian Dreger 111-122

WU, LIUREN, See Turan G. Bali 1670-1686

XU, F. AND H. HERWARTZ, A functional coefficient model view of the Feldstein-Horioka puzzle 37-54

XU, JUANYI, Noise Traders Exchange Rate Disconnect Puzzle and the Tobin Tax 336-357

XU, KUAN, See Yun Daisy Li 876-896

YE, HAICHUN, See Shu Lin 1124-1130

YETMAN, JAMES, See Michael B. Devereux 181-200

YIGIT, TANER M., Inflation Targeting: An Indirect Approach to Assess the Direct Impact 1357-1368

YU, WEI-CHOUN, See Kyongwook Choi 857-875

ZHANG, ZHIWEI, See Shang-Jin Wei 728-741

ZIVOT, ERIC, See Kyongwook Choi 857-875

ZWINKELS, REMCO C.J., See Eelke de Jong 1652-1669